

AK Mental Hlth Trust Reserve
Net Asset Value
As of the Month Ending
May 31, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 3,933,200.66
ST Liquidity Internally Managed	-
Total Cash and Cash Equivalents	<u>3,933,200.66</u>

Fixed Income Securities

Interim-term Internally Managed	-
Broad-term Internally Managed	11,770,078.56
Total fixed Income Securities	<u>11,770,078.56</u>

Broad Domestic Equity

Ssga Russell 3000	15,760,410.28
Total Broad Domestic Equity	<u>15,760,410.28</u>

Global Equity Ex-U.S.

SSga MSCI EAFE Index Pool	459,985.89
Lazard International Equities	7,217,407.22
Total Global Equity Ex-U.S.	<u>7,677,393.11</u>

Receivables and Payables

Income Receivable	2,378.95
Income payable to/from	-

Total Assets

\$ 39,143,461.56

AK Mental Hlth Trust Reserve
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
May 31, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 2,378.95	\$ 18,978.13
ST Liquidity Internally Managed	-	-
	<u>2,378.95</u>	<u>18,978.13</u>
Fixed Income Securities		
Interim-term Internally Managed	-	-
Broad-term Internally Managed	(4,078.49)	506,563.45
	<u>(4,078.49)</u>	<u>506,563.45</u>
Broad Domestic Equity		
Ssga Russell 3000	278,282.69	330,440.05
	<u>278,282.69</u>	<u>330,440.05</u>
Global Equity Ex-U.S.		
SSga MSCI EAFE Index Pool	(4,150.12)	(29,495.82)
Lazard International Equities	(53,499.67)	(323,788.97)
	<u>(57,649.79)</u>	<u>(353,284.79)</u>
Total Investment Income (Loss)	\$ 218,933.36	\$ 502,696.84
Income Payable-Paid to/from	-	-
Total Invested Assets, Beginning of Period	38,924,528.20	38,640,764.72
Net Contribution (Withdrawal)	-	-
Total Assets	<u>\$ 39,143,461.56</u>	<u>\$ 39,143,461.56</u>
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